

Financial Stability Stress Testing for Banking Systems

Vienna, 15 to 18 January, 2018

Monday, 15 January, 2017

- 8:30 a.m. Registration
- 9:00 a.m. Welcoming Remarks / Opening Statements
Holger Flörkemeier (JVI) & Ralph Spitzer/Robert Ferstl (OeNB)
- 9:30 a.m. Course Overview
Robert Ferstl (OeNB)
- 10:30 a.m. Break (Group Photo)
- 11:00 a.m. EU-wide stress testing
Ralph Spitzer (OeNB)
- 12:30 p.m. Welcome Lunch
Restaurant Depot, Andreasgasse 7, 1070 Vienna
- 2:00 pm. Roundtable: Presentation of Stress Testing Models and Modelling Challenges
Course Participants; Chair: Ralph Spitzer / Robert Ferstl (OeNB)
- 3:00 p.m. Break
- 3:30 p.m. IFRS 9 and implications for stress testing
(incl. EU transitional arrangements and EBA stress testing methodology)
Ingrid Nemetz (FMA)
- 5:00 p.m. End of session

Tuesday, 16 January, 2017

- 9:00 a.m. Panel Vector Autoregression with the R Package panelvar
Michael Sigmund (OeNB)
- 10:30 a.m. Break
- 11:00 a.m. Comparability of Basel risk weights in the EU banking sector
Zsofia Döme (OeNB)
- 12:30 p.m. Lunch
- 2:00 p.m. Stress testing at the National Bank of Slovakia
Jan Klacso (NBS)
- 3:30 p.m. End of session
- 4:00 p.m. Scenario design and second round effects
Elena Rancoita (ECB)
- 5:30 p.m. End of session
- 7:00 p.m. Course Dinner
Glacis Beisl, 1070 Vienna

Wednesday, 17 January, 2017

- 9:00 a.m. Stress tests calibration and communication
Adam Gersl (JVI)
- 10:30 a.m. Break
- 11:00 a.m. Best Practices in Liquidity Stress Testing: Cash-Flow Based Approaches
Benjamin Neudorfer, Robert Ferstl (OeNB)
- 12:30 p.m. Lunch
- 2:00 p.m. Liquidity Stress Testing Case Study (Applied Session)
Benjamin Neudorfer, Robert Ferstl (OeNB)
- 3:30 p.m. Break
- 4:00 p.m. Interlinkages between Solvency and Liquidity Stress Testing
Claus Puhr (OeNB)
- 5:30 p.m. End of session

Thursday, 18 January, 2017

- 9:00 a.m. Network Analyses and Contagion Models
Michael Schönhart (OeNB)
- 10:30 a.m. Break
- 11:00 a.m. Systematic Scenario Choice for Stress Tests
Martin Summer (OeNB)
- 12:30 p.m. Course Wrap-up (Certificates)
Robert Ferstl (OeNB)
- 1:00 p.m. End of seminar